

Short collusion-secure fingerprint codes against three pirates

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Abstract

In this article, we propose a new construction of probabilistic collusion-secure fingerprint codes against up to three pirates and give a theoretical security evaluation. Our pirate tracing algorithm combines a scoring method analogous to Tardos codes (J. ACM, 2008) with an extension of parent search techniques of some preceding 2-secure codes. Numerical examples show that our code lengths are significantly shorter than (about 30% to 40% of) the shortest known c -secure codes by Nuida et al. (Des. Codes Cryptogr., 2009) with $c = 3$. Some preliminary proposal for improving efficiency of our tracing algorithm is also given.

1 Introduction

1.1 Background and Related Works

Recently, digital content distribution services have been widespread by virtue of progress of information technology. Digitization of content distribution has improved convenience for ordinary people. However, the digitization also enables malicious persons to perform more powerful attacks, and the amount of illegal content redistribution is increasing very rapidly. Hence technical countermeasures for such illegal activities are strongly desired. A use of fingerprint code is a possible solution for such problems, which aims at giving traceability of the attacker (pirate) when an illegally redistributed digital content is found, thus letting the potential attackers abandon to perform actual attacks.

In the context of fingerprint codes, each copy of a content is divided into several segments (common to all copies), in each of which a bit of an encoded user ID is embedded by the content provider by using watermarking technique. The embedded encoded ID (fingerprint) provides traceability of an adversarial user (pirate) when an unauthorized copy of the content is distributed. Such a scheme aims at tracing some pirate, without falsely tracing any innocent user, from the fingerprint embedded in the pirated content with an overwhelming probability. It has been noticed that a coalition of pirates can perform certain strong attacks (collusion attacks) to the fingerprint, therefore any effective fingerprint code should be secure against collusion attacks, called collusion-secure codes. In particular, if the code is secure against collusion attacks by up to c pirates, then the code is called c -secure [2].

Several constructions of collusion-secure codes have been proposed so far. Among them, the one proposed by Tardos [14] is “asymptotically optimal”, in the sense that the order of his code length with respect to the allowable number c of pirates is theoretically the lowest (which is quadratic in c). For improvements of Tardos codes, the constant factor of the asymptotic code length has been reduced by c -secure codes given by Nuida et al. [10] to approximately 5.35% of Tardos codes, which is the smallest value so far provable without any additional assumption. On the other hand, after the first proposal of Tardos codes there were proposed several collusion-secure codes, e.g., [1, 3, 6, 9, 11], which restrict the number of pirates to $c = 2$ but achieve further short code lengths. Such constructions of short c -secure codes for a small c would have not only theoretical but also practical importance; for example, when the users are less anonymous for the content provider (e.g., the case of secret documents distributed in a company), it seems infeasible to make a

large coalition confidentially. The aim of this article is to extend such a “compact” construction to the next case $c = 3$.

For related works, we notice that there is an earlier work by Sebé and Domingo-Ferrer [13] for 3-secure codes. On the other hand, there is another work by Kitagawa et al. [5] on construction of 3-secure codes, in which very short code lengths are proposed but its security is evaluated only by computer experiments for some special attack strategies.

1.2 Our Contribution

In this article, we propose a new construction of 3-secure codes and give a theoretical security evaluation. The codeword generation algorithm is just a bit-wise random sampling, which has been used by many preceding constructions as well. The novel point of our construction is in the pirate tracing algorithm, which combines the use of score computation analogous to Tardos codes [14] with an extension of “parent search” technique of some preceding works against two pirates [1, 6, 11]. Intuitively, the score computation method works well when the parts of fingerprint in the pirated content are chosen evenly from the codewords of pirates, while the extended “parent search” technique works well when the fingerprint is not evenly chosen from the codewords of pirates, therefore their combination is effective.

In comparison under some parameter choices, our code lengths are approximately 3% to 4% of 3-secure codes by Sebé and Domingo-Ferrer [13], and approximately 30% to 40% of c -secure codes by Nuida et al. [10] for $c = 3$. This shows that our code length is even significantly shorter than the shortest known c -secure codes [10].

In fact, Kitagawa et al. [5] claimed that their 3-secure code provides almost the same security level as our code for the case of 100 users and 128-bit length. However, they evaluated the security by only computer experiments for the case of some special attack algorithms (and they studied just one parameter choice as above), while in this article we give a theoretical security evaluation for arbitrary attack algorithms under the standard Marking Assumption (cf., [2]). (One may think that the perfect protection of so-called undetectable positions required by Marking Assumption is not practical. However, this is in fact not a serious problem, as a general conversion technique recently proposed by Nuida [7] can supply robustness against erasure of a bounded number of undetectable bits.)

Moreover, for the sake of improving efficiency of our tracing algorithm, we also discuss an implementation method for the algorithm. By an intuitive observation, it seems indeed more efficient for an average case than the naive implementation. A detailed evaluation of the proposed implementation method will be a future research topic.

1.3 Notations

In this article, \log denotes the natural logarithm. We put $[n] = \{1, 2, \dots, n\}$ for an integer n . Unless some ambiguity emerges, we often abbreviate a set $\{i_1, i_2, \dots, i_k\}$ to $i_1 i_2 \dots i_k$. Let $\delta_{a,b}$ denote Kronecker delta, i.e., we have $\delta_{a,b} = 1$ if $a = b$ and $\delta_{a,b} = 0$ if $a \neq b$. For a family \mathcal{F} of sets, let $\bigcup \mathcal{F}$ and $\bigcap \mathcal{F}$ denote the union and the intersection, respectively, of all members of \mathcal{F} .

1.4 Organization of the Article

In Sect. 2, we give a formal definition of the notion of collusion-secure fingerprint codes. In Sect. 3, we describe our codeword generation algorithm and pirate tracing algorithm, state the main results on the security of our 3-secure codes, and give some numerical examples for comparison to preceding works. Section 4 summarizes the outline of the security proof. In Sect. 5, we discuss an implementation issue of our tracing algorithm. Finally, Sect. 6 supplies the detail of our security proof omitted in Sect. 4.

2 Collusion-Secure Fingerprint Codes

In this section, we introduce formal definitions for fingerprint codes. Let N and m be positive integers, and $1 \leq c \leq N$ an integer parameter. Put $U = [N]$. Fix a symbol ‘?’ different from ‘0’ and ‘1’. We start with the following definition:

Definition 1. *Given the parameters N , m and c , we define the following game, which we refer to as pirate tracing game. The players of the game is a provider and pirates, and the game is proceeded as follows:*

1. Provider generates an $N \times m$ binary matrix $W = (w_{i,j})_{i \in [N], j \in [m]}$ and an element \mathbf{st} called state information.
2. Pirates generate $U_P \subseteq U$, $1 \leq |U_P| \leq c$, without knowing W and \mathbf{st} .
3. Pirates receive the codeword $w_i = (w_{i,1}, \dots, w_{i,m})$ for every $i \in U_P$.
4. Pirates generate a word $y = (y_1, \dots, y_m)$ on $\{0, 1, ?\}$ under a certain restriction specified below, and send y to provider.
5. Provider generates $\text{Acc} \subseteq U$ from y , W , and \mathbf{st} , without knowing U_P .
6. Then pirates win if $\text{Acc} \cap U_P = \emptyset$ or $\text{Acc} \not\subseteq U_P$, and otherwise provider wins.

We call the word y in Step 4 an *attack word* and call ‘?’ an *erasure symbol*. Put $U_I = U \setminus U_P$. In the definition, U signifies the set of all users, U_P is the coalition of pirates, and U_I is the set of innocent users. The codeword w_i signifies the fingerprint for user i , and the word y signifies the fingerprint embedded in the pirated content. The set Acc consists of the users traced by the provider from the pirated content. The events $\text{Acc} \cap U_P = \emptyset$ and $\text{Acc} \not\subseteq U_P$ specified in Step 6 are referred to as *false-negative* and *false-positive* (or *false-alarm*), respectively. Both of false-negative and false-positive are called *tracing error*.

Let Gen , Reg , ρ , and Tr denote the algorithms used in Steps 1, 2, 4, and 5, respectively. We call Gen , Reg , ρ , and Tr *codeword generation algorithm*, *registration algorithm*, *pirate strategy*, and *tracing algorithm*, respectively. We refer to the pair $\mathcal{C} = (\text{Gen}, \text{Tr})$ as a *fingerprint code*, and the following quantity

$$\begin{aligned} \Pr[(W, \mathbf{st}) \leftarrow \text{Gen}(); U_P \leftarrow \text{Reg}(); y \leftarrow \rho(U_P, (w_i)_{i \in U_P}); \\ \text{Acc} \leftarrow \text{Tr}(y, W, \mathbf{st}) : \text{Acc} \cap U_P = \emptyset \text{ or } \text{Acc} \not\subseteq U_P] \end{aligned} \quad (1)$$

(i.e., the overall probability that pirates win) is called an *error probability* of \mathcal{C} .

We specify the restriction for y mentioned in Step 4. First we present some terminology. For $j \in [m]$, j -th column in codewords is called *undetectable* if j -th bits $w_{i,j}$ of the codewords w_i of pirates $i \in U_P$ coincide with each other; otherwise the column is called *detectable*. Then, in this article, we put the following standard assumption called *Marking Assumption* [2]:

Definition 2. *The Marking Assumption states the following: For the attack word y , for every undetectable column j , we have $y_j = w_{i,j}$ for some (or equivalently, all) $i \in U_P$.*

We say that a fingerprint code \mathcal{C} is *collusion-secure* if the error probability of \mathcal{C} is sufficiently small for any Reg and ρ under Marking Assumption. More precisely, we say that \mathcal{C} is *c-secure* (with ε -error) [2] if the error probability is not higher than a sufficiently small value ε under Marking Assumption.

3 Our 3-Secure Codes

Here we propose a codeword generation algorithm Gen and a tracing algorithm Tr for 3-secure codes ($c = 3$). The security property will be discussed below.

The algorithm Gen , with parameter $1/2 \leq p < 1$, is the codeword generation algorithm of Tardos codes [14] but the probability distribution of biases is different: For each (say, j -th) column, each user’s bit $w_{i,j}$

is independently chosen by $Pr[w_{i,j} = 1] = p_j$, where $p_j = p$ or $1 - p$ with probability $1/2$ each. Then Gen outputs $W = (w_{i,j})_{i \in [N], j \in [m]}$ and $\mathbf{st} = (p_j)_{j \in [m]}$.

To describe the algorithm Tr, we introduce some notations. For binary words $w^{(1)}, \dots, w^{(k)}$ of length m , we define

$$\mathcal{E}(w^{(1)}, \dots, w^{(k)}) = \{y \in \{0, 1\}^m \mid y_j \in \{w_j^{(1)}, \dots, w_j^{(k)}\} \text{ for every } j \in [m]\} , \quad (2)$$

the *envelope* of $w^{(1)}, \dots, w^{(k)}$. Then for a binary word y of length m and a collection $W = (w_{i,j})$ of codewords of users, we define

$$\mathcal{T}(y) = \{i_1 i_2 i_3 \subseteq U \mid i_1 \neq i_2 \neq i_3 \neq i_1, y \in \mathcal{E}(w_{i_1}, w_{i_2}, w_{i_3})\} \quad (3)$$

(see Sect. 1.3 for the notation $i_1 i_2 i_3$). A key property implied by Marking Assumption is that if the attack word y contains no erasure symbols, then y belongs to the envelope of the codewords of pirates and, if furthermore $|U_P| = 3$, the family $\mathcal{T}(y)$ contains the set of three pirates. By using these notations, we define the algorithm Tr as follows, where the words y, w_1, \dots, w_N and the state information $\mathbf{st} = (p_j)_{j \in [m]}$ are given:

1. Replace each erasure symbol '?' in y with '0' or '1' independently in the following manner. If $y_j = ?$, then it is replaced with '1' with probability p_j , and with '0' with probability $1 - p_j$. Let y' denote the resulting word.
2. Calculate a threshold parameter $Z = Z_{y'}$ as specified below.
3. For each $i \in U$, calculate the score $S(i)$ of i by

$$S(i) = \sum_{\substack{j \in [m] \\ y'_j = 1}} \delta_{w_{i,j}, y'_j} \log \frac{1}{p_j} + \sum_{\substack{j \in [m] \\ y'_j = 0}} \delta_{w_{i,j}, y'_j} \log \frac{1}{1 - p_j} . \quad (4)$$

4. If $S(i) \geq Z$ for some $i \in U$, then output every $i \in U$ such that $S(i) \geq Z$, and halt.
5. Calculate $\mathcal{T}' = \{T \in \mathcal{T}(y') \mid T \cap T' \neq \emptyset \text{ for every } T' \in \mathcal{T}(y')\}$. If $\mathcal{T}' = \emptyset$, then output nobody, and halt.
6. If $\bigcap \mathcal{T}' \neq \emptyset$, then output every member of $\bigcap \mathcal{T}'$, and halt.
7. Calculate $\mathcal{P} = \{P = i_1 i_2 \subseteq U \mid i_1 \neq i_2, P \cap T \neq \emptyset \text{ for every } T \in \mathcal{T}'\}$. Let \mathcal{P}_k be the set of all $i \in U$ such that $|\{P \in \mathcal{P} \mid i \in P\}| = k$.
8. If $\mathcal{P}_1 \neq \emptyset$, then output every $i \in U$ such that $ii' \in \mathcal{P}$ for some $i' \in \mathcal{P}_1$, and halt.
9. If $|\mathcal{P}| = 7$, then output every $i \in U$ such that $ii' \in \mathcal{P}$ for some $i' \in \mathcal{P}_2$, and halt.
10. If $|\mathcal{P}| = 6$, then output every $i \in \mathcal{P}_3$, and halt.
11. If $|\mathcal{P}| = 5$ and $\mathcal{T}'' = \{i_1 i_2 i_3 \in \mathcal{T}' \mid i_1 i_2, i_2 i_3, i_1 i_3 \in \mathcal{P}\} \neq \emptyset$, then output every member of $\mathcal{P}_2 \cap (\bigcup \mathcal{T}'')$, and halt.
12. If $|\mathcal{P}| = 5$ and $\mathcal{T}'' = \emptyset$, then output every $i \in \bigcup \mathcal{P}$ such that $ii' \notin \mathcal{P}$ for some $i' \in \bigcup \mathcal{P}$, and halt.
13. If $|\mathcal{P}| = 4$, then output every $i \in \bigcup \mathcal{P}$ such that $T \in \mathcal{T}'$ and $T \subseteq \bigcup \mathcal{P}$ imply $i \in T$, and halt.
14. If $|\mathcal{P}| = 3$, then output every $i \in \bigcup \mathcal{P}$, and halt.
15. Output nobody, and halt.

This algorithm is divided into two parts; Steps 1–4 and the remaining steps. The former part aims at performing coarse tracing to defy “unbalanced” pirate strategies; namely, if some pirates’ codewords contribute to generate y at too many columns than the other pirates, then it is very likely that scores of such pirates exceed the threshold and they are correctly accused by Step 4.

On the other hand, the latter complicated part aims at performing more refined tracing. First, the algorithm enumerates the collections of three users such that y' can be made (under Marking Assumption) from their codewords, in other words, the collection is a candidate of the actual triple of pirates. Steps 5 and 6 are designed according to an intuition that a pirate would be very likely to be contained in much more candidate triples than an innocent user. When the tracing algorithm did not halt until Step 6, the possibilities of “structures” of the set \mathcal{T}' are mostly limited, even allowing us to enumerate all the possibilities. However, it is space-consuming to enumerate them and determine suitable outputs in a case-by-case manner. Instead, we give an explicit algorithm (Steps 7–15) to determine a suitable output, which is artificial but not too space-consuming. Some examples of the possibilities of \mathcal{T}' are given in Fig. 1, where 1, 2, 3 are the pirates, i_j are innocent users and the members of \mathcal{T}' are denoted by triangles.

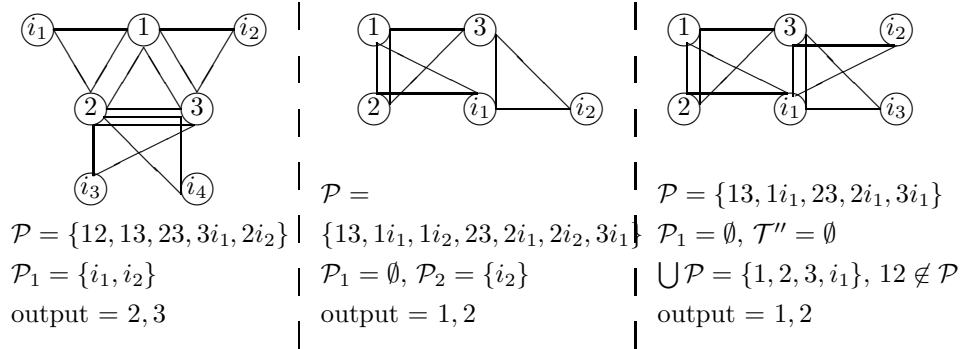


Figure 1: Examples of the sets \mathcal{T}' and \mathcal{P}

For the latter part, the tracing tends to fail in the case that the set $\mathcal{T}(y')$ contains much more members other than the triple of the pirates, which tends to occur when the contributions of the pirates’ codewords to y was too unbalanced. However, such an unbalanced attack is defied by the former part, therefore the latter part also works well. More precisely, an upper bound of the error probability at the latter part will be derived by using the property that scores of pirates are lower than the threshold (as otherwise the tracing halts at the former part); cf., Sect. 6.5. Our scoring function (4), which is different from the ones for Tardos codes [14] and its symmetrized version [12], is adopted to simplify the derivation process. Although it is possible that the true error probability is reduced by applying the preceding scoring functions, a proof of a bound of error probability with those scoring functions requires another evaluation technique and would be much more involved, which is a future research topic.

Note that, for the case $p = 1/2$, it is known that the “minority vote” by three pirates for generating y cancels the mutual information between y and a single codeword, therefore the pirates are likely to escape from the former part of Tr. However, even by such a strategy the pirates are unlikely to escape from the latter part of Tr, as *collections* of users rather than individual users are considered there.

The threshold parameter $Z = Z_{y'}$ in Step 2 is determined as follows. Let A_H be the set of column indices j such that $(p_j, y'_j) = (p, 1)$ or $(1-p, 0)$, i.e., the occurrence probability of the bit $y'_j \in \{0, 1\}$ at j -th column is $p \geq 1/2$, and let $A_L = [m] \setminus A_H$. Put $a_H = |A_H|$ and $a_L = |A_L|$. Choose a parameter $\varepsilon_0 > 0$ which is smaller than the desired bound ε of error probability. Then choose $Z = Z_{y'}$ satisfying the following condition:

$$\sum_{k_H, k_L} \binom{a_L}{k_L} p^{a_L - k_L} (1-p)^{k_L} \binom{a_H}{k_H} p^{k_H} (1-p)^{a_H - k_H} \leq \frac{\varepsilon_0}{N}, \quad (5)$$

where the sum runs over all integers $k_H, k_L \geq 0$ such that $k_H \log \frac{1}{p} + k_L \log \frac{1}{1-p} \geq Z$. An example of a concrete choice of Z satisfying the condition (5) is as follows:

$$Z_0 = a_H p \log \frac{1}{p} + a_L (1-p) \log \frac{1}{1-p} + \sqrt{\frac{1}{2} \left(\left(\log \frac{1}{p} \right)^2 a_H + \left(\log \frac{1}{1-p} \right)^2 a_L \right) \log \frac{N}{\varepsilon_0}} \quad (6)$$

(see Sect. 6.1 for the proof). From now, we suppose that the threshold Z satisfies the condition (5) and $Z \leq Z_0$.

For the security of the proposed fingerprint code, first we present the following result, which will be proven in Sect. 4:

Theorem 1. *By the above choice of ε_0 and Z , if the number of pirates is three, then the error probability of the proposed fingerprint code is lower than*

$$\varepsilon_0 + \binom{N-3}{3} f_1(p)^m + 3(N-3)(N-4) f_2(p)^m + (N-3)(1-p)^{-3\sqrt{(m/2)\log(N/\varepsilon_0)}} f_3(p)^m, \quad (7)$$

where we put

$$\begin{aligned} f_1(p) &= 1 - 3p^2 + 10p^3 - 15p^4 + 12p^5 - 4p^6, \\ f_2(p) &= p^2(1-p)^2(\sqrt{p} + \sqrt{1-p}) + 1 - p - p^2 + 4p^3 - 2p^4, \\ f_3(p) &= p^{4-3p}(p^2 - 3p + 3) + (1-p)^{3p+1}(p^2 + p + 1). \end{aligned} \quad (8)$$

Some numerical analysis suggests that the choice $p = 1/2$ would be optimal (or at least pretty good) to decrease the bound of error probabilities specified in Theorem 1. In fact, an elementary analysis shows that the second term $\binom{N-3}{3} f_1(p)^m$ in the sum, which seems dominant (cf., Theorem 2 below), takes the minimum over $p \in [1/2, 1)$ at $p = 1/2$. Hence we use $p = 1/2$ in the following argument. Now it is shown that the error probability against less than three pirates also has the same bound under a condition (10) below (which seems trivial in practical situations), therefore we have the following (which will be proven in Sect. 4):

Theorem 2. *By using the value $p = 1/2$, the proposed fingerprint code is 3-secure with error probability lower than*

$$\varepsilon_0 + \binom{N-3}{3} \left(\frac{7}{8} \right)^m + 3(N-3)(N-4) \left(\frac{10 + \sqrt{2}}{16} \right)^m + (N-3) 8^{\sqrt{(m/2)\log(N/\varepsilon_0)}} \left(\frac{7\sqrt{2}}{16} \right)^m \quad (9)$$

provided

$$m \geq 8 \log \frac{N}{\varepsilon_0} \left(1 + \frac{1}{16 \log(N/\varepsilon_0)} \right)^2. \quad (10)$$

Note that when $p = 1/2$, the score $S(i)$ of a user i is equal to $\log 2$ times the number of columns in which the words w_i and y' coincide. Hence the calculation of scores can be made easier by using the “normalized” score $\tilde{S}(i) = S(i)/\log 2$ instead, which is equal to m minus the Hamming distance of w_i from y' , together with the “normalized” threshold $Z_0/\log 2 = m/2 + \sqrt{(m/2)\log(N/\varepsilon_0)}$.

Table 1 shows comparison of our code lengths (numerically calculated by using Theorem 2) with 3-secure codes by Seb   and Domingo-Ferrer [13]. Table 2 shows the comparison with c -secure codes by Nuida et al. [10] for $c = 3$. The values of N and ε and the corresponding code lengths are chosen from those articles. The tables show that our code lengths are much shorter than the codes in [13], and even significantly shorter than the codes in [10] which are in fact the shortest c -secure codes known so far (improving the celebrated Tardos codes [14]). On the other hand, recently Kitagawa et al. [5] proposed another construction of 3-secure codes, and evaluated the security against some typical pirate strategies in the case $N = 100$ and $m = 128$ by computer experiment. The resulting error probability was $\varepsilon = 0.009$. For the same error probability, our code length (with parameter $\varepsilon_0 = \varepsilon/2$) is $m = 135$. Therefore our code, which is *provably secure* in contrast to their code, has almost the same length as their code.

Table 1: Comparison of code lengths with the codes by Seb  and Domingo-Ferrer [13]

N	128	256	512
ε	0.14×10^{-6}	0.15×10^{-13}	0.19×10^{-27}
[13]	6985	14025	28105
Our code	282	502	934
$(\varepsilon_0 =)$	$(1/2)\varepsilon$	$(7/10)\varepsilon$	$(7/10)\varepsilon$
ratio	4.04%	3.58%	3.32%

Table 2: Comparison of code lengths with the codes by Nuida et al. [10] ($c = 3$)

N	300	10^9	10^6
ε	10^{-11}	10^{-6}	10^{-3}
[10]	1309	1423	877
Our code	420	556	349
$(\varepsilon_0 =)$	$(9/10)\varepsilon$	$(1/100)\varepsilon$	$(1/100)\varepsilon$
ratio	32.1%	39.1%	39.8%

4 Security Proof

In this section, we present an outline of the proof of Theorems 1 and 2. Omitted details of the proof will be supplied in Sect. 6.

First, we present some properties of the threshold parameter $Z = Z_{y'}$, which will be proven in Sect. 6.1:

Proposition 1. *1. If Z satisfies the condition (5), then the conditional probability that $S(l) \geq Z$ for some $l \in U_I$, conditioned on the choice of y' , is not higher than $(N - 1)\varepsilon_0/N$.*

2. The value $Z = Z_0$ in (6) satisfies the condition (5).

To prove Theorem 1, we consider the case that the number of pirates $|U_P|$ is three. By symmetry, we may assume that $U_P = \{1, 2, 3\}$. Put $T_P = 123$, therefore we have $T_P \in \mathcal{T}(y')$ by Marking Assumption. Now we consider the following four kinds of events:

Type I error: $S(l) \geq Z$ for some innocent user $l \in U_I$.

Type II error: $T \cap T_P = \emptyset$ for some $T \in \mathcal{T}(y')$.

Type III error: There are $T_1, T_2 \in \mathcal{T}(y')$ such that $\emptyset \neq T_1 \cap T_2 \subseteq U_I$, $|T_1 \cap T_P| = 1$ and $|T_2 \cap T_P| = 1$.

Type IV error: $S(i) < Z$ for every $i \in \{1, 2, 3\}$, and there is an innocent user l such that $12l \in \mathcal{T}(y')$, $13l \in \mathcal{T}(y')$ and $23l \in \mathcal{T}(y')$.

Then we have the following property, which will be proven in Sect. 6.2:

Proposition 2. *If $|U_P| = 3$, then tracing error occurs only when one of the Type I, II, III and IV errors occurs.*

By this proposition, the error probability is bounded by the sum of the probabilities of Type I–IV errors. By Proposition 1, the probability of Type I error is bounded by ε_0 . Now Theorem 1 is proven by combining this with the following three propositions, which will be proven in Sect. 6.3, Sect. 6.4 and Sect. 6.5, respectively (see (8) for the notations):

Proposition 3. *If $|U_P| = 3$, then the probability of Type II error is not higher than $\binom{N-3}{3}f_1(p)^m$.*

Proposition 4. *If $|U_P| = 3$, then the probability of Type III error is not higher than $3(N - 3)(N - 4)f_2(p)^m$.*

Proposition 5. *If $|U_P| = 3$ and the threshold Z is chosen so that the condition (5) holds and $Z \leq Z_0$, then the probability of Type IV error is lower than $(N - 3)(1 - p)^{-3\sqrt{(m/2)\log(N/\varepsilon_0)}} f_3(p)^m$.*

To prove Theorem 2, we set $p = 1/2$. Then the bound of error probability given by Theorem 1 is specialized to the value specified in Theorem 2. Hence our remaining task is to evaluate the error probabilities for the case that the number of pirates is one or two.

First we consider the case that there are exactly two pirates, say, $1, 2 \in U$. The key property is the following, which will be proven in Sect. 6.6:

Proposition 6. *In this situation, if the condition (10) is satisfied, then the probability that $S(1) < Z$ and $S(2) < Z$ is lower than ε_0/N .*

By this proposition, when the condition (10) is satisfied, at least one of the two pirates is output in Step 4 of the tracing algorithm with probability not lower than $1 - \varepsilon_0/N$. On the other hand, by Proposition 1, some innocent user is output in Step 4 with probability not higher than $(N - 1)\varepsilon_0/N$. Hence in Step 4, at least one pirate and no innocent users are output with probability not lower than $1 - \varepsilon_0$. This implies that the error probability is bounded by ε_0 in this case.

Secondly, we consider the case that there is exactly one pirate, say, $1 \in U$. Then we have the following property, which will be proven in Sect. 6.7:

Proposition 7. *In this situation, if $m \geq 2\log(N/\varepsilon_0)$, then the score $S(1)$ of the pirate is always higher than or equal to Z .*

By this proposition, when the condition (10) is satisfied, the pirate is always output in Step 4 of the tracing algorithm. Hence by the same argument as the previous paragraph, the error probability is bounded by ε_0 in this case as well. Summarizing, the proof of Theorem 2 is concluded.

5 On implementation of the tracing algorithm

In this section, we discuss some implementation issue of the tracing algorithm Tr of the proposed 3-secure code. More precisely, we consider the calculation of the set $\mathcal{T}(y')$ appeared in Step 5 of Tr . By a naive calculation method based on the definition (3) of $\mathcal{T}(y')$, we need to check the condition $y' \in \mathcal{E}(w_{i_1}, w_{i_2}, w_{i_3})$ for every triple $i_1 i_2 i_3$ of users, therefore the time complexity with respect to the user number N is inevitably $\Omega(N^3)$. As this complexity is larger than tracing algorithms of many other c -secure codes such as Tardos codes [14], it is important to reduce the complexity of calculation of $\mathcal{T}(y')$.

To calculate the collection $\mathcal{T}(y')$, we consider the following algorithm, with codewords w_1, \dots, w_N and the m -bit word y' as input:

1. Set $\mathcal{L}_1^{(1)} = \{i \in [N] \mid w_{i,1} = y'_1\}$ and $\mathcal{L}_2^{(1)} = \mathcal{L}_3^{(1)} = \emptyset$.
2. For each $2 \leq j \leq m$, construct $\mathcal{L}_1^{(j)}$, $\mathcal{L}_2^{(j)}$ and $\mathcal{L}_3^{(j)}$ inductively, in the following manner. (At the beginning, set $\mathcal{L}_1^{(j)} = \mathcal{L}_2^{(j)} = \mathcal{L}_3^{(j)} = \emptyset$.)
 - (a) Put $C_j = \{i \in [N] \mid w_{i,j} = y'_j\}$.
 - (b) Set $\mathcal{L}_1^{(j)} = \mathcal{L}_1^{(j-1)} \cap C_j$.
 - (c) Add the pair $\{\mathcal{L}_1^{(j-1)} \setminus C_j, C_j \setminus \mathcal{L}_1^{(j-1)}\}$ of subsets of $[N]$ to $\mathcal{L}_2^{(j)}$.
 - (d) For each pair $\{K_1, K_2\}$ of subsets of $[N]$ in $\mathcal{L}_2^{(j-1)}$,
 - add two pairs $\{K_1 \cap C_j, K_2\}$ and $\{K_1 \setminus C_j, K_2 \cap C_j\}$ to $\mathcal{L}_2^{(j)}$;
 - add the triple $\{K_1 \setminus C_j, K_2 \setminus C_j, C_j \setminus (K_1 \cup K_2)\}$ of subsets of $[N]$ to $\mathcal{L}_3^{(j)}$.
 - (e) For each triple $\{K_1, K_2, K_3\}$ of subsets of $[N]$ in $\mathcal{L}_3^{(j-1)}$, add three triples $\{K_1 \cap C_j, K_2, K_3\}$, $\{K_1 \setminus C_j, K_2 \cap C_j, K_3\}$, $\{K_1 \setminus C_j, K_2 \setminus C_j, K_3 \cap C_j\}$ to $\mathcal{L}_3^{(j)}$.

- (f) Remove from $\mathcal{L}_2^{(j)}$ every pair $\{K_1, K_2\}$ with K_1 or K_2 being empty, and from $\mathcal{L}_3^{(j)}$ every triple $\{K_1, K_2, K_3\}$ with K_1, K_2 or K_3 being empty.
3. Output the collection of the triples $T = i_1 i_2 i_3$ of distinct numbers i_1, i_2, i_3 satisfying one of the following conditions:
- we have $i_1 \in \mathcal{L}_1^{(m)}$ and i_2, i_3 are arbitrary;
 - for some $\{K_1, K_2\} \in \mathcal{L}_2^{(m)}$, we have $i_1 \in K_1, i_2 \in K_2$ and i_3 is arbitrary;
 - for some $\{K_1, K_2, K_3\} \in \mathcal{L}_3^{(m)}$, we have $i_1 \in K_1, i_2 \in K_2$ and $i_3 \in K_3$.

An inductive argument shows that, for each $j \in [m]$ and each triple of distinct i_1, i_2, i_3 , the j -bit initial subword (y'_1, \dots, y'_j) of y' is in the envelope of the j -bit initial subwords of $w_{i_1}, w_{i_2}, w_{i_3}$ if and only if one of the following conditions is satisfied (note that the order of members of a pair or triple is ignored):

- we have $i_1 \in \mathcal{L}_1^{(j)}$ and i_2, i_3 are arbitrary;
- for some $\{K_1, K_2\} \in \mathcal{L}_2^{(j)}$, we have $i_1 \in K_1, i_2 \in K_2$ and i_3 is arbitrary;
- for some $\{K_1, K_2, K_3\} \in \mathcal{L}_3^{(j)}$, we have $i_1 \in K_1, i_2 \in K_2$ and $i_3 \in K_3$.

By setting $j = m$, it follows that the above algorithm outputs $\mathcal{T}(y')$ correctly.

Now for each $2 \leq j \leq m$, complexity of computing $\mathcal{L}_1^{(j)}$, $\mathcal{L}_2^{(j)}$, and $\mathcal{L}_3^{(j)}$ from $\mathcal{L}_1^{(j-1)}$, $\mathcal{L}_2^{(j-1)}$, and $\mathcal{L}_3^{(j-1)}$ is approximately proportional to N times the total number of members of $\mathcal{L}_2^{(j-1)}$ and $\mathcal{L}_3^{(j-1)}$. Hence the total complexity of the algorithm is approximately proportional to Nm times the average of total number of members in $\mathcal{L}_2^{(j)}$ and $\mathcal{L}_3^{(j)}$ over all $1 \leq j \leq m-1$. This implies that the order (with respect to N) of complexity of calculating $\mathcal{T}(y')$ can be reduced from $\Theta(N^3)$ if the average number of pairs and triples in $\mathcal{L}_2^{(j)}$ and $\mathcal{L}_3^{(j)}$ is sufficiently small. The author guesses that the latter average number is indeed sufficiently small in most of the practical cases, as the size of $\mathcal{T}(y')$ would be not large in average case (provided the code length m is long enough to make the error probability of the fingerprint code sufficiently small). A detailed analysis of this calculation method will be a future research topic. Instead, here we show some experimental data for running time of the above algorithm, which was implemented on a usual PC with 1.83GHz Intel Core 2 CPU and 2Gbytes memory. We chose parameters $N = 1000$, $m = 180$, $\varepsilon_0 = 0.001$, and adopted minority vote attack as pirate strategy. Then the average running time of the algorithm over 10 trials was 4331.5 seconds, i.e., about 1 hour and 13 minutes, where the calculation of running times was restricted to the case that scores of all users are less than the threshold, as otherwise the tracing algorithm halts before Step 5.

6 Proofs of the Propositions

6.1 Proof of Proposition 1

First, we prove the claim 1 of Proposition 1. For each $\mathbf{l} \in U_{\mathbf{I}}$ and $\sigma \in \{\mathbf{H}, \mathbf{L}\}$, let $K_\sigma = \{j \in A_\sigma \mid w_{\mathbf{l},j} = y'_j\}$. Then we have $S(\mathbf{l}) = |K_{\mathbf{H}}| \log(1/p) + |K_{\mathbf{L}}| \log(1/(1-p))$. Now note that the choice of y' is independent of $w_{\mathbf{l}}$. This implies that we have $\Pr[w_{\mathbf{l},j} = y'_j \mid y'] = p$ for each $j \in A_{\mathbf{H}}$, and we have $\Pr[w_{\mathbf{l},j} = y'_j \mid y'] = 1-p$ for each $j \in A_{\mathbf{L}}$. Hence the conditional probability that $|K_{\mathbf{H}}| = k_{\mathbf{H}}$ and $|K_{\mathbf{L}}| = k_{\mathbf{L}}$, conditioned on this y' , is $\binom{a_{\mathbf{L}}}{k_{\mathbf{L}}} (1-p)^{k_{\mathbf{L}}} p^{a_{\mathbf{L}}-k_{\mathbf{L}}} \binom{a_{\mathbf{H}}}{k_{\mathbf{H}}} p^{k_{\mathbf{H}}} (1-p)^{a_{\mathbf{H}}-k_{\mathbf{H}}}$. This implies that $\Pr[S(\mathbf{l}) \geq Z \mid y']$ is equal to the left-hand side of (5), therefore the claim 1 holds as there exist at most $N-1$ innocent users \mathbf{l} .

Secondly, to prove the claim 2 of Proposition 1, we use the following Hoeffding's Inequality:

Theorem 3 ([4], Theorem 2). *Let X_1, X_2, \dots, X_n be independent random variables such that $a_i \leq X_i \leq b_i$ for each i . Let \bar{X} be the average value of X_1, \dots, X_n . Then for $t > 0$, we have*

$$\Pr[\bar{X} - E[\bar{X}] \geq t] \leq \exp\left(\frac{-2n^2 t^2}{\sum_{i=1}^n (b_i - a_i)^2}\right). \quad (11)$$

As mentioned above, the left-hand side of (5) is equal to $Pr[S(l) \geq Z \mid y']$, where l is any specified innocent user. Now for each $j \in [m]$, let X_j be a random variable such that

$$\begin{cases} Pr[X_j = \log(1/p)] = p, Pr[X_j = 0] = 1 - p & \text{if } j \in A_H, \\ Pr[X_j = \log(1/(1-p))] = 1 - p, Pr[X_j = 0] = p & \text{if } j \in A_L. \end{cases} \quad (12)$$

Then, conditioned on this y' , the variables X_1, \dots, X_m are independent and $S(l) = m\bar{X}$. Now by a direct calculation, we have $E[S(l) \mid y'] = mE[\bar{X} \mid y'] = \mu$ where $\mu = a_H p \log(1/p) + a_L (1-p) \log(1/(1-p))$. Moreover, we have $0 \leq X_j \leq \log(1/p)$ if $j \in A_H$, and we have $0 \leq X_j \leq \log(1/(1-p))$ if $j \in A_L$. Hence Theorem 3 implies that

$$Pr[S(l) - \mu \geq mt \mid y'] \leq \exp\left(\frac{-2m^2 t^2}{a_H (\log(1/p))^2 + a_L (\log(1/(1-p)))^2}\right) \quad (13)$$

for $t > 0$. Now by setting $t = \eta/m$ where

$$\eta = \sqrt{\frac{1}{2} \left(\left(\log \frac{1}{p} \right)^2 a_H + \left(\log \frac{1}{1-p} \right)^2 a_L \right) \log \frac{N}{\varepsilon_0}}, \quad (14)$$

the right-hand side of (13) is equal to ε_0/N . On the other hand, for the left-hand side of (13), we have

$$Pr[S(l) - \mu \geq mt \mid y'] = Pr[S(l) \geq \mu + \eta \mid y'], \quad (15)$$

while the value of $Z = Z_0$ in (6) is equal to $\mu + \eta$. Hence the condition (5) is satisfied, concluding the proof of Proposition 1.

6.2 Proof of Proposition 2

To prove Proposition 2, suppose that it is not the case of Type I–IV errors. We show that tracing error does not occur in this case. Recall that $T_P = 123 \in \mathcal{T}(y')$. By the absence of Type I error, it holds that either some pirate and no innocent users are output in Step 4 of Tr , or $S(i) < Z$ for every $i \in U$ and nobody is output in Step 4. It suffices to consider the latter case. We have $T_P \in \mathcal{T}'$ by the absence of Type II error. Hence every $T \in \mathcal{T}'$ intersects T_P , and $\bigcap \mathcal{T}' \subseteq T_P$. By virtue of Step 6, it suffices to consider the case that $\bigcap \mathcal{T}' = \emptyset$. Now there are the following two cases: (A) we have $|T \cap T_P| = 1$ for some $T \in \mathcal{T}'$; (B) we have $|T \cap T_P| = 2$ for every $T \in \mathcal{T}' \setminus \{T_P\}$.

6.2.1 Case (A)

Let $T_1 \in \mathcal{T}'$ and $|T_1 \cap T_P| = 1$. By symmetry, we may assume that $T_1 \cap T_P = \{1\}$. By the fact $\bigcap \mathcal{T}' = \emptyset$, there is a $T_2 \in \mathcal{T}'$ such that $1 \notin T_2$. We may assume by symmetry that $2 \in T_2$, as $T_2 \cap T_P \neq \emptyset$. We have $T_1 \cap T_2 \neq \emptyset$ as $T_1 \in \mathcal{T}'$, therefore the absence of Type III error implies that $3 \in T_2$. Put $T_2 = 23l$ with $l \in U_I$, and $T_1 = 1l'l'$ with $l' \in U_I$. Now if we calculate the set \mathcal{P} by using $\{T_P, T_1, T_2\}$ instead of \mathcal{T}' , then the result is

$$\{12, 13, 1l, 2l, 2l', 3l, 3l'\}. \quad (16)$$

In general, the actual set \mathcal{P} is included in the set (16). Now we present two properties. First, we show that $12, 13 \in \mathcal{P}$. Indeed, if $12 \notin \mathcal{P}$, then we have $12 \cap T = \emptyset$ for some $T \in \mathcal{T}'$. Now we have $3 \in T$ and $T_1 \cap T \neq \emptyset$ as $T \in \mathcal{T}'$, therefore T_1 and T contradict the absence of Type III error. Hence we have $12 \in \mathcal{P}$, and $13 \in \mathcal{P}$ by symmetry. Secondly, we show that no innocent users are output in Step 8. Indeed, if an $l'' \in U_I$ is output in Step 8, then the possibility of \mathcal{P} mentioned above implies that $l'' \in \{l, l'\}$ and we have $i \in \mathcal{P}_1$ and $il'' \in \mathcal{P}$ for some $i \in 123$. This is impossible, as $12, 13 \in \mathcal{P}$. Hence this claim holds, therefore it suffices to consider the case that nobody is output in Step 8, namely $\mathcal{P}_1 = \emptyset$.

By these properties, we have either $2l', 3l' \in \mathcal{P}$ or $2l', 3l' \notin \mathcal{P}$ (otherwise $l' \in \mathcal{P}_1$, a contradiction). Similarly, we have $\mathcal{P} \cap \{2l, 2l'\} \neq \emptyset$ and $\mathcal{P} \cap \{3l, 3l'\} \neq \emptyset$. First we consider the case that $2l', 3l' \in \mathcal{P}$. As $\mathcal{P}_1 = \emptyset$, it does not hold that $|\mathcal{P} \cap \{1l, 2l, 3l\}| \neq 1$. If $1l, 2l, 3l \in \mathcal{P}$, then $|\mathcal{P}| = 7$, $\mathcal{P}_2 = \{l'\}$, and 2 and 3 are output in Step 9. If $|\mathcal{P} \cap \{1l, 2l, 3l\}| = 2$, then $|\mathcal{P}| = 6$, $\emptyset \neq \mathcal{P}_3 \subseteq U_P$ and a pirate is correctly output in Step 10. Finally, if $1l, 2l, 3l \notin \mathcal{P}$, then $|\mathcal{P}| = 4$ and $\mathcal{P} = \{12, 13, 2l', 3l'\}$. Now l' is not output in Step 13, as $123 \in \mathcal{T}'$. Moreover, if none of 1, 2, and 3 is output in Step 13, then it should hold that $12l', 13l', 23l' \in \mathcal{T}'$, contradicting the absence of Type IV error. Hence a pirate is correctly output in Step 13, concluding the proof in the case $2l', 3l' \in \mathcal{P}$.

Secondly, we suppose that $2l', 3l' \notin \mathcal{P}$, therefore $2l, 3l \in \mathcal{P}$. There are two possibilities $\mathcal{P} = \{12, 13, 2l, 3l\}$ and $\mathcal{P} = \{12, 13, 1l, 2l, 3l\}$. The former case is the same as the previous paragraph. In the latter case, we have $|\mathcal{P}| = 5$, $\mathcal{T}'' \subseteq \{12l, 13l\}$ and $\mathcal{P}_2 = 23$. Hence 2 or 3 is correctly output in Step 11 when $\mathcal{T}'' \neq \emptyset$. On the other hand, when $\mathcal{T}'' = \emptyset$, 2 and 3 are correctly output in Step 12. Hence the proof in the case $2l', 3l' \notin \mathcal{P}$ (therefore in the case (A)) is concluded.

6.2.2 Case (B)

As $\bigcap \mathcal{T}' = \emptyset$, there are $l_1, l_2, l_3 \in U_I$ such that $12l_3, 13l_2, 23l_1 \in \mathcal{T}'$. By the absence of Type IV error, it does not hold that $l_1 = l_2 = l_3$. By symmetry, we may assume that $l_1 \neq l_2$. Then by calculating the set \mathcal{P} by using $\{123, 12l_3, 13l_2, 23l_1\}$ instead of \mathcal{T}' , it follows that the actual \mathcal{P} satisfies $\mathcal{P} \subseteq \{12, 13, 23, 1l_1, 2l_2, 3l_3\}$, while $12, 13, 23 \in \mathcal{P}$ by the assumption of the case (B). If $\mathcal{P} = \{12, 13, 23\}$, then 1, 2 and 3 are output in Step 14. Therefore it suffices to consider the case that $\{12, 13, 23\} \subsetneq \mathcal{P}$.

If $l_1 \neq l_3 \neq l_2$, then we have $\emptyset \neq \mathcal{P}_1 \subseteq l_1 l_2 l_3$ and a pirate is correctly output in Step 8. Hence it suffices to consider the remaining case. By symmetry, we may assume that $l_1 = l_3 \neq l_2$. If $2l_2 \in \mathcal{P}$, then we have $l_2 \in \mathcal{P}_1 \subseteq l_1 l_2$, and 2 is correctly output in Step 8. From now, we assume that $2l_2 \notin \mathcal{P}$. If $1l_1 \notin \mathcal{P}$ or $3l_1 \notin \mathcal{P}$, then we have $\mathcal{P}_1 = \{l_1\}$ as $\{12, 13, 23\} \subsetneq \mathcal{P}$, therefore 1 or 3 is correctly output in Step 8. On the other hand, if $1l_1, 3l_1 \in \mathcal{P}$, then we have $\mathcal{P} = \{12, 13, 23, 1l_1, 3l_1\}$, while $13l_1 \notin \mathcal{T}'$ by the absence of Type IV error (note that $12l_1, 23l_1 \in \mathcal{T}'$), therefore $\mathcal{T}'' = \{123\}$, $\mathcal{P}_2 = 2l_1$ and 2 is correctly output in Step 11. Hence the proof in the case (B), therefore the proof of Proposition 2, is concluded.

6.3 Proof of Proposition 3

To prove Proposition 3, let l_1, l_2 and l_3 be three distinct innocent users. Given y' and $\mathbf{st} = (p_j)_j$, we introduce the following notation for $j \in [m]$:

$$\xi_j^H = \begin{cases} 1 & \text{if } p_j = p, \\ 0 & \text{if } p_j = 1 - p, \end{cases} \quad \xi_j^L = 1 - \xi_j^H. \quad (17)$$

Note that the sets A_σ for $\sigma \in \{H, L\}$ defined in Sect. 3 satisfy that $A_\sigma = \{j \mid y'_j = \xi_j^\sigma\}$. We write $A_\sigma = A_\sigma(y', \mathbf{st})$ and $a_\sigma = |A_\sigma| = a_\sigma(y', \mathbf{st})$ when we emphasize the dependency on y' and \mathbf{st} . Then, as the bits of codewords are independently chosen, we have

$$Pr[l_1 l_2 l_3 \in \mathcal{T}(y') \mid y', \mathbf{st}] = (1 - p^3)^{a_L} (1 - (1 - p)^3)^{a_H}, \quad (18)$$

therefore

$$Pr[l_1 l_2 l_3 \in \mathcal{T}(y')] = \sum_{y', \mathbf{st}} Pr[y', \mathbf{st}] (1 - p^3)^{a_L(y', \mathbf{st})} (1 - (1 - p)^3)^{a_H(y', \mathbf{st})}. \quad (19)$$

Now we present the following key lemma, which will be proven later:

Lemma 1. *Among the possible pirate strategies ρ , the maximum value of the right-hand side of (19) is attained by the majority vote attack, namely the attack word y for codewords w_1, w_2, w_3 of three pirates satisfies that $y_j = 0$ if at least two of $w_{1,j}, w_{2,j}, w_{3,j}$ are 0 and $y_j = 1$ otherwise.*

If ρ is the majority vote attack, then for each $j \in [m]$, we have $j \in A_H(y', \mathbf{st})$ (i.e., ξ_j^H becomes the majority in $w_{1,j}, w_{2,j}, w_{3,j}$) with probability $3p^2(1-p) + p^3 = 3p^2 - 2p^3$ and $j \in A_L(y', \mathbf{st})$ with probability $1 - 3p^2 + 2p^3$. This implies that

$$\begin{aligned}
& Pr[l_1 l_2 l_3 \in \mathcal{T}(y')] \\
&= \sum_{\substack{\alpha_L, \alpha_H \\ \alpha_L + \alpha_H = m}} Pr[a_L = \alpha_L, a_H = \alpha_H] (1-p^3)^{\alpha_L} (1 - (1-p)^3)^{\alpha_H} \\
&= \sum_{\substack{\alpha_L, \alpha_H \\ \alpha_L + \alpha_H = m}} \left(\binom{m}{\alpha_L} (1 - 3p^2 + 2p^3)^{\alpha_L} (3p^2 - 2p^3)^{\alpha_H} (1-p^3)^{\alpha_L} (1 - (1-p)^3)^{\alpha_H} \right) \\
&= \sum_{\substack{\alpha_L, \alpha_H \\ \alpha_L + \alpha_H = m}} \left(\binom{m}{\alpha_L} (1 - 3p^2 + p^3 + 3p^5 - 2p^6)^{\alpha_L} (9p^3 - 15p^4 + 9p^5 - 2p^6)^{\alpha_H} \right) \\
&= (1 - 3p^2 + 10p^3 - 15p^4 + 12p^5 - 4p^6)^m = f_1(p)^m.
\end{aligned} \tag{20}$$

By virtue of Lemma 1, for a general ρ , $Pr[l_1 l_2 l_3 \in \mathcal{T}(y')]$ is bounded by the right-hand side of the above equality. This implies the claim of Proposition 3, as there are $\binom{N-3}{3}$ choices of the triple l_1, l_2, l_3 .

To complete the proof of Proposition 3, we give a proof of Lemma 1.

Proof of Lemma 1. Fix the codewords w_1, w_2, w_3 of the three pirates $1, 2, 3 \in U$. Let \vec{w}_P denote the collection of those three codewords. Let $j_0 \in [m]$ be the index of a detectable column. By symmetry, we may assume without loss of generality that $w_{1,j_0} = w_{2,j_0} = 0$ and $w_{3,j_0} = 1$. Now let y^0 be an arbitrary attack word such that $y_{j_0}^0 = 0$, and let y^1 and $y^?$ be the attack words obtained from y^0 by changing the j_0 -th column to 1 and to $?$, respectively. We show that if the pirate strategy ρ for the input \vec{w}_P is modified so that it outputs y^0 instead of y^1 and $y^?$, then the right-hand side of (19) will not decrease. As \vec{w}_P, j_0 and y^0 are arbitrarily chosen, the claim of Lemma 1 then follows.

Let y'^0 be an m -bit word such that $y_j'^0 = y_j^0$ for any $j \in [m]$ with $y_j^0 \neq ?$, therefore y'^0 is obtained from y^0 in Step 1 in the tracing algorithm with positive probability. Let y'^1 be the m -bit word obtained from y'^0 by changing the j_0 -th column to 1. Moreover, let $\mathbf{st}^0 = (p_j)_j$ be any state information such that $p_{j_0} = 1 - p$, and let \mathbf{st}^1 be the state information obtained from \mathbf{st}^0 by changing the j_0 -th component to p .

In this case, by independence of the columns, we have $Pr[\vec{w}_P | \mathbf{st}^0] = \alpha p^2(1-p)$ and $Pr[\vec{w}_P | \mathbf{st}^1] = \alpha p(1-p)^2$ for a common $\alpha > 0$. As $Pr[\mathbf{st}^0] = Pr[\mathbf{st}^1] > 0$ and $Pr[\vec{w}_P] > 0$, Bayes Theorem implies that $Pr[\mathbf{st}^0 | \vec{w}_P] = \alpha' p^2(1-p)$ and $Pr[\mathbf{st}^1 | \vec{w}_P] = \alpha' p(1-p)^2$ for a common $\alpha' > 0$, therefore

$$Pr[\mathbf{st}^0 | \vec{w}_P, (\mathbf{st}^0 \text{ or } \mathbf{st}^1)] = \frac{\alpha' p^2(1-p)}{\alpha' p^2(1-p) + \alpha' p(1-p)^2} = p \tag{21}$$

and $Pr[\mathbf{st}^1 | \vec{w}_P, (\mathbf{st}^0 \text{ or } \mathbf{st}^1)] = 1 - p$. Now there is a common $\beta > 0$ such that, for each $x \in \{0, 1\}$,

$$\begin{aligned}
Pr[y'^0 | \mathbf{st}^x, y^0] &= Pr[y'^1 | \mathbf{st}^x, y^1] = \beta, \\
Pr[y'^0 | \mathbf{st}^x, y^1] &= Pr[y'^1 | \mathbf{st}^x, y^0] = 0, \\
Pr[y'^0 | \mathbf{st}^0, y^?] &= Pr[y'^1 | \mathbf{st}^1, y^?] = \beta p, \\
Pr[y'^0 | \mathbf{st}^1, y^?] &= Pr[y'^1 | \mathbf{st}^0, y^?] = \beta(1-p).
\end{aligned} \tag{22}$$

As the choice of the attack word y for given \vec{w}_P is independent of \mathbf{st} , and the choice of the word y' will be independent of \vec{w}_P once the attack word y is determined, it follows that

$$Pr[y'^x, \mathbf{st}^{x'} | \vec{w}_P, (\mathbf{st}^0 \text{ or } \mathbf{st}^1), y^{x''}] = Pr[\mathbf{st}^{x'} | \vec{w}_P, (\mathbf{st}^0 \text{ or } \mathbf{st}^1)] Pr[y'^x | \mathbf{st}^{x'}, y^{x''}] \tag{23}$$

for $x, x' \in \{0, 1\}$ and $x'' \in \{0, 1, ?\}$. By these relations, we have

$$\begin{aligned}
Pr[(y'^0, \text{st}^0) \text{ or } (y'^1, \text{st}^1) \mid \vec{w}_P, (\text{st}^0 \text{ or } \text{st}^1), y^0] &= p \cdot \beta + (1-p) \cdot 0 = p\beta, \\
Pr[(y'^1, \text{st}^0) \text{ or } (y'^0, \text{st}^1) \mid \vec{w}_P, (\text{st}^0 \text{ or } \text{st}^1), y^0] &= 1 - p\beta, \\
Pr[(y'^0, \text{st}^0) \text{ or } (y'^1, \text{st}^1) \mid \vec{w}_P, (\text{st}^0 \text{ or } \text{st}^1), y^1] &= p \cdot 0 + (1-p) \cdot \beta = (1-p)\beta, \\
Pr[(y'^1, \text{st}^0) \text{ or } (y'^0, \text{st}^1) \mid \vec{w}_P, (\text{st}^0 \text{ or } \text{st}^1), y^1] &= 1 - (1-p)\beta, \\
Pr[(y'^0, \text{st}^0) \text{ or } (y'^1, \text{st}^1) \mid \vec{w}_P, (\text{st}^0 \text{ or } \text{st}^1), y^?] &= p \cdot \beta p + (1-p) \cdot \beta p = p\beta, \\
Pr[(y'^1, \text{st}^0) \text{ or } (y'^0, \text{st}^1) \mid \vec{w}_P, (\text{st}^0 \text{ or } \text{st}^1), y^?] &= 1 - p\beta.
\end{aligned} \tag{24}$$

Now note that $p \geq 1/2$, therefore we have $1 - p^3 \leq 1 - (1-p)^3$ and $p\beta \geq (1-p)\beta$. Note also that $a_H(y'^0, \text{st}^0) = a_H(y'^1, \text{st}^1) = a_H(y'^0, \text{st}^1) + 1 = a_H(y'^1, \text{st}^0) + 1$. This implies that, in the case $\text{st} \in \{\text{st}^0, \text{st}^1\}$, if the pirate strategy ρ for the input \vec{w}_P is modified in such a way that it outputs y^0 instead of y^1 and $y^?$, then the right-hand side of (19) will not decrease. As this property is in fact independent of the choice of st^0 and st^1 , the claim in the proof follows, concluding the proof of Lemma 1. \square

6.4 Proof of Proposition 4

To prove Proposition 4, we fix an innocent user $l_0 \in U_I$ and consider the probability that there are $T_1, T_2 \in \mathcal{T}(y')$ such that $l_0 \in T_1 \cap T_2 \subseteq U_I$, $T_1 \cap T_P = \{1\}$ and $T_2 \cap T_P = \{2\}$; or equivalently, there are innocent users $l_1, l_2 \in U_I \setminus \{l_0\}$ such that $1l_0l_1 \in \mathcal{T}(y')$ and $2l_0l_2 \in \mathcal{T}(y')$. We introduce some notations. Given y', w_1, w_2, w_{l_0} , and $\text{st} = (p_j)_j$, we define, for $\alpha, \beta, \gamma, \delta \in \{H, L\}$,

$$a_{\alpha\beta\gamma\delta} = |\{j \in [m] \mid y'_j = \xi_j^\alpha, w_{1,j} = \xi_j^\beta, w_{2,j} = \xi_j^\gamma, w_{l_0,j} = \xi_j^\delta\}| \tag{25}$$

(see (17) for the notations). Moreover, by using $*$ as a wild-card, we extend naturally the definition of $a_{\alpha\beta\gamma\delta}$ to the case $\alpha, \beta, \gamma, \delta \in \{H, L, *\}$. For example, we have $a_{\alpha**\delta} = a_{\alpha H H \delta} + a_{\alpha H L \delta} + a_{\alpha L H \delta} + a_{\alpha L L \delta}$. Note that a_{x***} ($x \in \{H, L\}$) is equal to the value a_x in Sect. 3.

Now for an innocent user $l_1 \neq l_0$, we have

$$Pr[1l_0l_1 \in \mathcal{T}(y') \mid y', w_1, w_2, w_{l_0}, \text{st}] = p^{a_{HL*L}}(1-p)^{a_{LH*H}}. \tag{26}$$

Therefore we have

$$Pr[1l_0l_1 \in \mathcal{T}(y') \text{ for some } l_1 \in U_I \mid y', w_1, w_2, w_{l_0}, \text{st}] \leq (N-4)p^{a_{HL*L}}(1-p)^{a_{LH*H}} \tag{27}$$

as there are $N-4$ choices of l_1 . Similarly, we have

$$Pr[2l_0l_2 \in \mathcal{T}(y') \text{ for some } l_2 \in U_I \mid y', w_1, w_2, w_{l_0}, \text{st}] \leq (N-4)p^{a_{H*LL}}(1-p)^{a_{L*HH}}. \tag{28}$$

Hence the probability that $1l_0l_1, 2l_0l_2 \in \mathcal{T}(y')$ for some $l_1, l_2 \in U_I$, conditioned on the given y', w_1, w_2, w_{l_0} , and st , is lower than the minimum of the two values $(N-4)p^{a_{HL*L}}(1-p)^{a_{LH*H}}$ and $(N-4)p^{a_{H*LL}}(1-p)^{a_{L*HH}}$, which is not higher than

$$\begin{aligned}
&\sqrt{(N-4)p^{a_{HL*L}}(1-p)^{a_{LH*H}} \cdot (N-4)p^{a_{H*LL}}(1-p)^{a_{L*HH}}} \\
&= (N-4)\sqrt{p^{a_{HL*L}+a_{H*LL}}(1-p)^{a_{LH*H}+a_{L*HH}}}.
\end{aligned} \tag{29}$$

Now given y', w_1, w_2 , and st , the probability that w_{l_0} attains the given values of $a_{HLLL}, a_{HLHL}, a_{HHLL}, a_{LHLH}, a_{LHHH}$, and a_{LLHH} (denoted here by η) is the product of the following six values

$$\begin{aligned}
&\left(\frac{a_{HLL*}}{a_{HLLL}}\right)(1-p)^{a_{HLLL}}p^{a_{HLL*}-a_{HLLL}}, \quad \left(\frac{a_{HLH*}}{a_{HLHL}}\right)(1-p)^{a_{HLHL}}p^{a_{HLH*}-a_{HLHL}}, \\
&\left(\frac{a_{HHL*}}{a_{HHLL}}\right)(1-p)^{a_{HHLL}}p^{a_{HHL*}-a_{HHLL}}, \quad \left(\frac{a_{LHL*}}{a_{LHLH}}\right)p^{a_{LHLH}}(1-p)^{a_{LHL*}-a_{LHLH}}, \\
&\left(\frac{a_{LHH*}}{a_{LHHH}}\right)p^{a_{LHHH}}(1-p)^{a_{LHH*}-a_{LHHH}}, \quad \left(\frac{a_{LLH*}}{a_{LLHH}}\right)p^{a_{LLHH}}(1-p)^{a_{LLH*}-a_{LLHH}}.
\end{aligned} \tag{30}$$

By the above results, it follows that

$$\begin{aligned} & Pr[1l_0l_1, 2l_0l_2 \in \mathcal{T}(y') \text{ for some } l_1, l_2 \in U_I \mid y', w_1, w_2, \mathbf{st}] \\ & \leq \sum \eta(N-4)\sqrt{p}^{2a_{HLLL}+a_{HLHL}+a_{HLLL}} \sqrt{1-p}^{a_{LLHH}+a_{LHLH}+2a_{LHHH}}, \end{aligned} \quad (31)$$

where the sum runs over the possible values of a_{HLLL} , a_{HLHL} , a_{HLLL} , a_{LHLH} , a_{LHHH} , and a_{LLHH} . Now by the above definition of η , the summand in the right-hand side is the product of $N-4$ and the following six values

$$\begin{aligned} & \begin{pmatrix} a_{HLL*} \\ a_{HLLL} \end{pmatrix} (1-p)^{a_{HLLL}} p^{a_{HLL*}} \quad , \quad \begin{pmatrix} a_{HLH*} \\ a_{HLHL} \end{pmatrix} ((1-p)\sqrt{p})^{a_{HLHL}} p^{a_{HLH*}-a_{HLHL}} \quad , \\ & \begin{pmatrix} a_{HHL*} \\ a_{HLLL} \end{pmatrix} ((1-p)\sqrt{p})^{a_{HLLL}} p^{a_{HHL*}-a_{HLLL}} \quad , \quad \begin{pmatrix} a_{LHL*} \\ a_{LHLH} \end{pmatrix} (p\sqrt{1-p})^{a_{LHLH}} (1-p)^{a_{LHL*}-a_{LHLH}} \quad , \\ & \begin{pmatrix} a_{LHH*} \\ a_{LHHH} \end{pmatrix} p^{a_{LHHH}} (1-p)^{a_{LHH*}} \quad , \quad \begin{pmatrix} a_{LLH*} \\ a_{LLHH} \end{pmatrix} (p\sqrt{1-p})^{a_{LLHH}} (1-p)^{a_{LLH*}-a_{LLHH}} \quad . \end{aligned} \quad (32)$$

Then by the binomial theorem, the sum is equal to

$$\begin{aligned} & (N-4) (p(2-p))^{a_{HLL*}} (p + (1-p)\sqrt{p})^{a_{HLH*}+a_{HHL*}} \\ & \cdot \left(1 - p + p\sqrt{1-p}\right)^{a_{LHL*}+a_{LLH*}} ((1-p)(1+p))^{a_{LHH*}} \quad . \end{aligned} \quad (33)$$

Given y' , \mathbf{st} , w_1 , w_2 , and w_3 , we define, for $\alpha, \beta, \gamma, \delta \in \{H, L\}$,

$$b_{\alpha\beta\gamma\delta} = |\{j \in [m] \mid y'_j = \xi_j^\alpha, w_{1,j} = \xi_j^\beta, w_{2,j} = \xi_j^\gamma, w_{3,j} = \xi_j^\delta\}| \quad . \quad (34)$$

Then by Marking Assumption, (33) is equal to

$$\begin{aligned} & (N-4)(2p-p^2)^{b_{HLLH}} (p + (1-p)\sqrt{p})^{b_{HLHL}+b_{HLHH}+b_{HLLL}+b_{HHLH}} \\ & \cdot \left(1 - p + p\sqrt{1-p}\right)^{b_{LHLL}+b_{LHLH}+b_{LLHL}+b_{LLHH}} (1-p^2)^{b_{LHHH}} \\ & = (N-4)(2p-p^2)^{b_{HLLH}} (1-p^2)^{b_{LHHL}} (p + (1-p)\sqrt{p})^{b_{HLHL}+b_{HHLH}} \\ & \cdot \left(1 - p + p\sqrt{1-p}\right)^{b_{LHLH}+b_{LLHL}} (p + (1-p)\sqrt{p})^{b_{HLHH}+b_{HLLL}} \left(1 - p + p\sqrt{1-p}\right)^{b_{LHLL}+b_{LLHH}} \quad . \end{aligned} \quad (35)$$

By writing the right-hand side of (35) as η' , it follows that

$$Pr[1l_0l_1, 2l_0l_2 \in \mathcal{T}(y') \text{ for some } l_1, l_2 \in U_I \mid w_1, w_2, w_3] \leq \sum_{y', \mathbf{st}} Pr[y', \mathbf{st} \mid w_1, w_2, w_3] \eta' \quad . \quad (36)$$

Now we present the following key lemma, which will be proven later:

Lemma 2. *Among the possible pirate strategies ρ , the maximum value of the right-hand side of (36) is attained by majority vote attack ρ_{maj} (cf., Lemma 1).*

By (36), we have

$$\begin{aligned} & Pr[1l_0l_1, 2l_0l_2 \in \mathcal{T}(y') \text{ for some } l_1, l_2 \in U_I] \leq \sum_{w_1, w_2, w_3} Pr[w_1, w_2, w_3] \sum_{y', \mathbf{st}} Pr[y', \mathbf{st} \mid w_1, w_2, w_3] \eta' \\ & = \sum_{y', \mathbf{st}, w_1, w_2, w_3} Pr[y', \mathbf{st}, w_1, w_2, w_3] \eta' \quad . \end{aligned} \quad (37)$$

By virtue of Lemma 2, the maximum value of the right-hand side is attained by majority vote attack ρ_{maj} . Now for $\rho = \rho_{\text{maj}}$, the word y' is uniquely determined by w_1 , w_2 , and w_3 , and we have $b_{HLLH} = b_{LHHL} =$

$b_{\text{HLLH}} = b_{\text{LHLH}} = b_{\text{HHLL}} = b_{\text{LLHH}} = 0$, $b_{\text{HHLH}} = d_{\text{HLH}}$, $b_{\text{LLHL}} = d_{\text{LHL}}$, $b_{\text{HLHH}} = d_{\text{LHH}}$, and $b_{\text{LHLL}} = d_{\text{HLL}}$, where, for $\alpha, \beta, \gamma \in \{\text{H}, \text{L}\}$,

$$d_{\alpha\beta\gamma} = |\{j \in [m] \mid w_{1,j} = \xi_j^\alpha, w_{2,j} = \xi_j^\beta, w_{3,j} = \xi_j^\gamma\}|. \quad (38)$$

This implies that

$$\eta' = (N-4) (p + (1-p)\sqrt{p})^{d_{\text{LHH}}+d_{\text{HLH}}} (1-p + p\sqrt{1-p})^{d_{\text{HLL}}+d_{\text{LHL}}}. \quad (39)$$

Put $d_{\text{other}} = m - d_{\text{HLL}} - d_{\text{LHL}} - d_{\text{LHH}} - d_{\text{HLH}}$. Now given st , the probability that w_1, w_2 and w_3 attain the given values of $d_{\text{HLL}}, d_{\text{LHL}}, d_{\text{LHH}}$ and d_{HLH} is

$$\binom{m}{d_{\text{HLL}}, d_{\text{LHL}}, d_{\text{LHH}}, d_{\text{HLH}}, d_{\text{other}}} (p(1-p)^2)^{d_{\text{HLL}}+d_{\text{LHL}}} (p^2(1-p))^{d_{\text{LHH}}+d_{\text{HLH}}} (1-2p(1-p))^{d_{\text{other}}} \quad (40)$$

which is independent of st . This implies that

$$\begin{aligned} & \sum_{y', \text{st}, w_1, w_2, w_3} \Pr[y', \text{st}, w_1, w_2, w_3] \eta' \\ &= \sum \binom{m}{d_{\text{HLL}}, d_{\text{LHL}}, d_{\text{LHH}}, d_{\text{HLH}}, d_{\text{other}}} (N-4) (p(1-p)^2(1-p + p\sqrt{1-p}))^{d_{\text{HLL}}+d_{\text{LHL}}} \\ & \quad \cdot (p^2(1-p)(p + (1-p)\sqrt{p}))^{d_{\text{LHH}}+d_{\text{HLH}}} (1-2p(1-p))^{d_{\text{other}}} \end{aligned} \quad (41)$$

(where the sum runs over the possible values of $d_{\text{HLL}}, d_{\text{LHL}}, d_{\text{LHH}}$, and d_{HLH})

$$\begin{aligned} &= \sum \binom{m}{d_{--\text{L}}, d_{--\text{H}}, d_{\text{other}}} (N-4) (p(1-p)^{5/2}(p + \sqrt{1-p}))^{d_{--\text{L}}} \\ & \quad \cdot (p^{5/2}(1-p)(1-p + \sqrt{p}))^{d_{--\text{H}}} (1-2p + 2p^2)^{d_{\text{other}}} \end{aligned} \quad (42)$$

(where the sum runs over the possible values of $d_{--\text{L}} = d_{\text{HLL}} + d_{\text{LHL}}$ and $d_{--\text{H}} = d_{\text{LHH}} + d_{\text{HLH}}$)

$$= (N-4) (p(1-p)^{5/2}(p + \sqrt{1-p}) + p^{5/2}(1-p)(1-p + \sqrt{p}) + 1-2p + 2p^2)^m = (N-4) f_2(p)^m. \quad (43)$$

By the above argument, the value $\Pr[1l_0l_1, 2l_0l_2 \in \mathcal{T}(y')]$ for some $l_1, l_2 \in U_I$ for a general ρ is also bounded by the above value. Hence Proposition 4 follows, by considering the number of choices of the pair 1, 2 and the innocent user l_0 .

To complete the proof of Proposition 4, we give a proof of Lemma 2.

Proof of Lemma 2. First, note that $1/2 \leq p < 1$, therefore $0 < 2p - p^2 < 1$, $0 < 1 - p^2 < 1$ and $0 < 1 - p + p\sqrt{1-p} \leq p + (1-p)\sqrt{p} < 1$. Now by the definition (35) of η' , for each $j \in [m]$ such that $w_{1,j} = w_{2,j} \neq w_{3,j}$, the value of η' is increased by setting the j -th bit of the attack word y to be $w_{1,j}$ instead of $w_{3,j}$ or '?' (which makes the values of b_{HLLH} and b_{LHLL} smaller).

We consider the case that $w_{1,j} = w_{3,j} \neq w_{2,j}$. If $w_{1,j} = \xi_j^{\text{H}}$, then the contribution of the j -th column to the value η' is $p + (1-p)\sqrt{p}$ when $y'_j = w_{1,j}$ and $1 - p + p\sqrt{1-p}$ when $y'_j = w_{2,j}$. On the other hand, if $w_{1,j} = \xi_j^{\text{L}}$, then the contribution of the j -th column to the value η' is $1 - p + p\sqrt{1-p}$ when $y'_j = w_{1,j}$ and $p + (1-p)\sqrt{p}$ when $y'_j = w_{2,j}$. Recall the relation $1 - p + p\sqrt{1-p} \leq p + (1-p)\sqrt{p}$. Now the same argument as Lemma 1 implies that $\Pr[w_{1,j} = \xi_j^{\text{H}}] = p \geq 1 - p = \Pr[w_{1,j} = \xi_j^{\text{L}}]$ in this case. This implies that the value of the right-hand side of (36) is not decreased by setting y'_j to be $w_{1,j}$ instead of $w_{2,j}$ (the detail of the proof is similar to the proof of Lemma 1). Similarly, in the case that $w_{1,j} \neq w_{2,j} = w_{3,j}$, the value of the right-hand side of (36) is not decreased by setting y'_j to be $w_{2,j}$ instead of $w_{1,j}$.

Summarizing, the value of the right-hand side of (36) is not decreased by setting y'_j to be the majority of $w_{1,j}, w_{2,j}$, and $w_{3,j}$, instead of the minority of them. Hence the maximum value of the right-hand side of (36) is attained by the majority vote attack, concluding the proof of Lemma 2. \square

6.5 Proof of Proposition 5

To prove Proposition 5, we fix an innocent user \mathbf{l} and suppose that $S(i) < Z$ for every $i \in 123$. Given y' , w_1 , w_2 , w_3 , and \mathbf{st} , we define, for $\alpha, \beta, \gamma, \delta \in \{\mathbf{H}, \mathbf{L}\}$,

$$a_{\alpha\beta\gamma\delta} = |\{j \in [m] \mid y'_j = \xi_j^\alpha, w_{1,j} = \xi_j^\beta, w_{2,j} = \xi_j^\gamma, w_{3,j} = \xi_j^\delta\}|. \quad (44)$$

Then we have

$$Pr[12\mathbf{l}, 13\mathbf{l}, 23\mathbf{l} \in \mathcal{T}(y') \mid y', w_1, w_2, w_3, \mathbf{st}] = p^{a_{\mathbf{HLLH}} + a_{\mathbf{HLHL}} + a_{\mathbf{HHLL}}}(1-p)^{a_{\mathbf{LLHH}} + a_{\mathbf{LHLH}} + a_{\mathbf{LHHL}}}. \quad (45)$$

Let $a_{\mathbf{L}}$ and $a_{\mathbf{H}}$ be as defined in Sect. 3. For $x \in \{\mathbf{L}, \mathbf{H}\}$, let $a_x^{\mathbf{u}}$ and $a_x^{\mathbf{d}}$ be the number of indices $j \in [m]$ of undetectable and detectable columns, respectively, such that $y'_j = \xi_j^x$. Note that $a_{\mathbf{H}} = a_{\mathbf{H}}^{\mathbf{u}} + a_{\mathbf{H}}^{\mathbf{d}}$, while we have $a_{\mathbf{H}}^{\mathbf{u}} = a_{\mathbf{HHHH}}$ and $a_{\mathbf{L}}^{\mathbf{u}} = a_{\mathbf{LLLL}}$ by Marking Assumption. Now we have

$$\begin{aligned} & S(1) + S(2) + S(3) \\ &= \left(3a_{\mathbf{HHHH}} + 2(a_{\mathbf{HLHH}} + a_{\mathbf{HHLH}} + a_{\mathbf{HHHL}}) + a_{\mathbf{HLLH}} + a_{\mathbf{HLHL}} + a_{\mathbf{HHLL}}\right) \log \frac{1}{p} \\ &+ \left(3a_{\mathbf{LLLL}} + 2(a_{\mathbf{LLHH}} + a_{\mathbf{LLHL}} + a_{\mathbf{LHLL}}) + a_{\mathbf{LLHH}} + a_{\mathbf{LHLH}} + a_{\mathbf{LHHL}}\right) \log \frac{1}{1-p} \\ &= a_{\mathbf{H}}^{\mathbf{u}} \log \frac{1}{p} + a_{\mathbf{L}}^{\mathbf{u}} \log \frac{1}{1-p} + 2 \left(a_{\mathbf{H}} \log \frac{1}{p} + a_{\mathbf{L}} \log \frac{1}{1-p}\right) \\ &- (a_{\mathbf{HLLH}} + a_{\mathbf{HLHL}} + a_{\mathbf{HHLL}}) \log \frac{1}{p} - (a_{\mathbf{LLHH}} + a_{\mathbf{LHLH}} + a_{\mathbf{LHHL}}) \log \frac{1}{1-p}, \end{aligned} \quad (46)$$

therefore

$$\begin{aligned} & (a_{\mathbf{HLLH}} + a_{\mathbf{HLHL}} + a_{\mathbf{HHLL}}) \log \frac{1}{p} + (a_{\mathbf{LLHH}} + a_{\mathbf{LHLH}} + a_{\mathbf{LHHL}}) \log \frac{1}{1-p} \\ &= 2 \left(a_{\mathbf{H}} \log \frac{1}{p} + a_{\mathbf{L}} \log \frac{1}{1-p}\right) + a_{\mathbf{H}}^{\mathbf{u}} \log \frac{1}{p} + a_{\mathbf{H}}^{\mathbf{d}} \log \frac{1}{1-p} - S(1) - S(2) - S(3) \\ &> 2 \left(a_{\mathbf{H}} \log \frac{1}{p} + a_{\mathbf{L}} \log \frac{1}{1-p}\right) + a_{\mathbf{H}}^{\mathbf{u}} \log \frac{1}{p} + a_{\mathbf{L}}^{\mathbf{u}} \log \frac{1}{1-p} - 3Z_0 \end{aligned} \quad (47)$$

where we used the assumptions that $S(i) < Z$ for every $i \in 123$ and $Z \leq Z_0$. By using the relation $a_{\mathbf{L}} = m - a_{\mathbf{H}}$ and the definition (6) of Z_0 , the right-hand side of the above inequality is equal to

$$\begin{aligned} & (3p-1)m \log \frac{1}{1-p} + a_{\mathbf{H}} \left((2-3p) \log \frac{1}{p} + (1-3p) \log \frac{1}{1-p} \right) \\ &+ a_{\mathbf{H}}^{\mathbf{u}} \log \frac{1}{p} + a_{\mathbf{L}}^{\mathbf{u}} \log \frac{1}{1-p} - 3 \sqrt{\frac{1}{2} \left(\left(\log \frac{1}{p} \right)^2 a_{\mathbf{H}} + \left(\log \frac{1}{1-p} \right)^2 a_{\mathbf{L}} \right) \log \frac{N}{\varepsilon_0}} \\ &= (3p-1)m \log \frac{1}{1-p} + a_{\mathbf{L}}^{\mathbf{u}} \log \frac{1}{1-p} + a_{\mathbf{H}}^{\mathbf{u}} \left((3-3p) \log \frac{1}{p} + (1-3p) \log \frac{1}{1-p} \right) \\ &+ a_{\mathbf{H}}^{\mathbf{d}} \left((2-3p) \log \frac{1}{p} + (1-3p) \log \frac{1}{1-p} \right) \\ &- 3 \left(\frac{1}{2} \left(\left(\log \frac{1}{1-p} \right)^2 m - \left(\left(\log \frac{1}{1-p} \right)^2 - \left(\log \frac{1}{p} \right)^2 \right) a_{\mathbf{H}} \right) \log \frac{N}{\varepsilon_0} \right)^{1/2} \end{aligned} \quad (48)$$

(where we used the relation $a_{\mathbf{H}} = a_{\mathbf{H}}^{\mathbf{u}} + a_{\mathbf{H}}^{\mathbf{d}}$)

$$\begin{aligned} & \geq (3p-1)m \log \frac{1}{1-p} + a_{\mathbf{H}}^{\mathbf{u}} \left((3-3p) \log \frac{1}{p} + (1-3p) \log \frac{1}{1-p} \right) \\ &+ a_{\mathbf{H}}^{\mathbf{d}} \left((2-3p) \log \frac{1}{p} + (1-3p) \log \frac{1}{1-p} \right) + a_{\mathbf{L}}^{\mathbf{u}} \log \frac{1}{1-p} - 3 \sqrt{\frac{1}{2} m \log \frac{N}{\varepsilon_0}} \log \frac{1}{1-p} \end{aligned} \quad (49)$$

(where we used the fact $\log(1/(1-p)) \geq \log(1/p) > 0$). By applying the above inequalities to (45), we have

$$\begin{aligned} & Pr[12l, 13l, 23l \in \mathcal{T}(y') \mid y', w_1, w_2, w_3, \mathbf{st}] \\ & < (1-p)^{(3p-1)m} (1-p)^{-3\sqrt{(m/2)\log(N/\varepsilon_0)}} (p^{3-3p}(1-p)^{1-3p})^{a_H^u} (1-p)^{a_L^u} (p^{2-3p}(1-p)^{1-3p})^{a_H^d} . \end{aligned} \quad (50)$$

We write the right-hand side of (50) as η . Then we have

$$\begin{aligned} Pr[12l, 13l, 23l \in \mathcal{T}(y') \mid w_1, w_2, w_3] & < \sum_{\substack{y', \mathbf{st} \\ S(1), S(2), S(3) < Z}} Pr[y', \mathbf{st} \mid w_1, w_2, w_3] \eta \\ & \leq \sum_{y', \mathbf{st}} Pr[y', \mathbf{st} \mid w_1, w_2, w_3] \eta . \end{aligned} \quad (51)$$

Now we present the following key lemma, which will be proven later:

Lemma 3. *Among the possible pirate strategies ρ , the maximum value of the right-hand side of (51) is attained by majority vote attack ρ_{maj} (cf., Lemma 1).*

By (51), we have

$$\begin{aligned} Pr[12l, 13l, 23l \in \mathcal{T}(y')] & < \sum_{w_1, w_2, w_3} Pr[w_1, w_2, w_3] \sum_{y', \mathbf{st}} Pr[y', \mathbf{st} \mid w_1, w_2, w_3] \eta \\ & = \sum_{y', \mathbf{st}, w_1, w_2, w_3} Pr[y', \mathbf{st}, w_1, w_2, w_3] \eta . \end{aligned} \quad (52)$$

By virtue of Lemma 3, the maximum value of the right-hand side is attained by majority vote attack ρ_{maj} . Now for $\rho = \rho_{\text{maj}}$ and given \mathbf{st} , the probability that w_1, w_2, w_3 and y' attain the given values of a_H^u, a_L^u , and a_H^d is

$$\binom{m}{a_H^u, a_L^u, a_H^d, a_L^d} (p^3)^{a_H^u} ((1-p)^3)^{a_L^u} (3p^2(1-p))^{a_H^d} (3p(1-p)^2)^{a_L^d} \quad (53)$$

which is independent of \mathbf{st} , where we put $a_L^d = m - a_H^u - a_L^u - a_H^d$. Hence we have

$$\begin{aligned} & \sum_{y', \mathbf{st}, w_1, w_2, w_3} Pr[y', \mathbf{st}, w_1, w_2, w_3] \eta \\ & = \sum_{a_H^u, a_L^u, a_H^d} \left(\binom{m}{a_H^u, a_L^u, a_H^d, a_L^d} (p^3)^{a_H^u} ((1-p)^3)^{a_L^u} (3p^2(1-p))^{a_H^d} (3p(1-p)^2)^{a_L^d} \eta \right) \\ & = (1-p)^{(3p-1)m} (1-p)^{-3\sqrt{(m/2)\log(N/\varepsilon_L)}} \\ & \cdot \sum \left(\binom{m}{a_H^u, a_L^u, a_H^d, a_L^d} (p^{6-3p}(1-p)^{1-3p})^{a_H^u} ((1-p)^4)^{a_L^u} (3p^{4-3p}(1-p)^{2-3p})^{a_H^d} (3p(1-p)^2)^{a_L^d} \right) \end{aligned} \quad (54)$$

(where the sum runs over the possible values of a_H^u, a_L^u, a_H^d , and a_L^d)

$$\begin{aligned} & = (1-p)^{(3p-1)m} (1-p)^{-3\sqrt{(m/2)\log(N/\varepsilon_0)}} \\ & \cdot \left(p^{6-3p}(1-p)^{1-3p} + (1-p)^4 + 3p^{4-3p}(1-p)^{2-3p} + 3p(1-p)^2 \right)^m \\ & = (1-p)^{(3p-1)m} (1-p)^{-3\sqrt{(m/2)\log(N/\varepsilon_0)}} \left(p^{4-3p}(p^2 - 3p + 3)(1-p)^{1-3p} + (1-p)^2(p^2 + p + 1) \right)^m \\ & = (1-p)^{-3\sqrt{(m/2)\log(N/\varepsilon_0)}} f_3(p)^m . \end{aligned} \quad (55)$$

By the above argument, the value $Pr[12l, 13l, 23l \in \mathcal{T}(y')]$ for a general ρ is also bounded by the above value. Hence Proposition 5 follows, as there exist $N-3$ choices of the innocent user l .

To complete the proof of Proposition 5, we give a proof of Lemma 3.

Proof of Lemma 3. First note that, by Marking Assumption, the terms in η other than $(p^{2-3p}(1-p)^{1-3p})^{a_H^d}$ are independent of the choice of y' for given w_1 , w_2 , and w_3 . An elementary analysis shows that $p^{2-3p}(1-p)^{1-3p}$ is an increasing function of $p \in [1/2, 1)$, therefore $p^{2-3p}(1-p)^{1-3p} \geq (1/2)^{2-3/2}(1/2)^{1-3/2} = 1$. Hence the value of η will be increased by making the value of a_H^d as large as possible. By the same argument as Lemma 1, under the condition that the j -th column is detectable, the probabilities that the majority among $w_{1,j}$, $w_{2,j}$, and $w_{3,j}$ is ξ_j^H and ξ_j^L are p and $1-p$, respectively. In other words, the probabilities that ξ_j^H is the majority and the minority among $w_{1,j}$, $w_{2,j}$, and $w_{3,j}$ are p and $1-p$, respectively. As $p \geq 1-p$, it follows that the value of the right-hand side of (51) will not decrease by setting the j -th bit of y' to be the majority of $w_{1,j}$, $w_{2,j}$, and $w_{3,j}$ instead of the minority of them (the detail of the proof is similar to the proof of Lemma 1). Hence the maximum value of the right-hand side of (51) is attained by the majority vote attack, concluding the proof of Lemma 3. \square

6.6 Proof of Proposition 6

First we introduce some notations. Given the codewords w_1 and w_2 of the two pirates 1 and 2, let a_u and a_d denote the numbers of undetectable and detectable columns, respectively. Then by Marking Assumption and the choice $p = 1/2$, we have $S(1) + S(2) = (2a_u + a_d) \log 2$ regardless of the pirate strategy ρ . This implies that, if $S(1) < Z$ and $S(2) < Z$, then we have

$$(2a_u + a_d) \log 2 < 2Z \leq 2Z_0 = m \log 2 + \sqrt{2m \log \frac{N}{\varepsilon_0}} \log 2. \quad (56)$$

By the relation $a_u + a_d = m$, this implies that $2m - a_d < m + \sqrt{2m \log(N/\varepsilon_0)}$, or equivalently $a_d - m/2 > m/2 - \sqrt{2m \log(N/\varepsilon_0)}$. Now for each $j \in [m]$, the probability that the j -th column becomes detectable is $1/2$, therefore the expected value of a_d is $m/2$. Then Hoeffding's Inequality (Theorem 3) implies that

$$\begin{aligned} \Pr[S(1) < Z \text{ and } S(2) < Z] &\leq \Pr[a_d - m/2 > m/2 - \sqrt{2m \log(N/\varepsilon_0)}] \\ &\leq \exp \left(\frac{-2m^2 \left(m/2 - \sqrt{2m \log(N/\varepsilon_0)} \right)^2}{m} \right) \\ &= \exp \left(\frac{-m^2 \left(\sqrt{m} - \sqrt{8 \log(N/\varepsilon_0)} \right)^2}{2} \right) \end{aligned} \quad (57)$$

provided $m/2 - \sqrt{2m \log(N/\varepsilon_0)} > 0$. The last condition is equivalent to that $m > 8 \log(N/\varepsilon_0)$ which is satisfied under the condition (10). Now put $m = 8\alpha \log(N/\varepsilon_0)$ with $\alpha > 1$. Then under the condition (10), we have

$$\begin{aligned} \frac{m^2 \left(\sqrt{m} - \sqrt{8 \log(N/\varepsilon_0)} \right)^2}{2} &= \frac{m^2}{2} \left(\sqrt{\alpha} \cdot \sqrt{8 \log \frac{N}{\varepsilon_0}} - \sqrt{8 \log \frac{N}{\varepsilon_0}} \right)^2 \\ &= 4m^2 (\sqrt{\alpha} - 1)^2 \log \frac{N}{\varepsilon_0} \\ &> 16^2 \left(\log \frac{N}{\varepsilon_0} \right)^3 \left(1 + \frac{1}{16 \log(N/\varepsilon_0)} - 1 \right)^2 = \log \frac{N}{\varepsilon_0}, \end{aligned} \quad (58)$$

therefore the right-hand side of (57) is smaller than ε_0/N . Hence the proof of Proposition 6 is concluded.

6.7 Proof of Proposition 7

Let $1 \in U$ be the unique pirate. Then by Marking Assumption and the choice $p = 1/2$, we have $y' = w_1$ and $S(1) = m \log 2$, while $Z \leq Z_0 = (m/2) \log 2 + \sqrt{(m/2) \log(N/\varepsilon_0)} \log 2$. Now by the assumption $m \geq$

$2 \log(N/\varepsilon_0)$, we have

$$\frac{S(1) - Z_0}{\log 2} = \frac{m}{2} - \sqrt{\frac{m}{2} \log \frac{N}{\varepsilon_0}} = \sqrt{\frac{m}{2}} \left(\sqrt{\frac{m}{2}} - \sqrt{\log \frac{N}{\varepsilon_0}} \right) \geq 0, \quad (59)$$

therefore $S(1) \geq Z_0 \geq Z$. Hence the proof of Proposition 7 is concluded.

7 Conclusion

In this article, we proposed a new construction of probabilistic 3-secure codes and presented a theoretical evaluation of their error probabilities. A characteristic of our tracing algorithm is to make use of both score comparison and search of the triples of “parents” for a given pirated fingerprint word. Some numerical examples showed that code lengths of our proposed codes are significantly shorter than the previous provably secure 3-secure codes. Moreover, for the sake of improving efficiency of our tracing algorithm, we also proposed an implementation method for the algorithm, which seems indeed more efficient for an average case than the naive implementation. A detailed evaluation of the proposed implementation method will be a future research topic.

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